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MATH 251 (4-6), Dr. Z. , FINAL, noon-3:00pm , Thurs., Dec. 21, 2006 [Blue Version]

**FRAME YOUR FINAL ANSWER(S) TO EACH PROBLEM**

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1.      (out of 13) 13

2.      (out of 13) 13

3.      (out of 13) 13

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14.     (out of 12) 12

15.     (out of 12) 12

16.     (out of 12) 12

1. (13 points) Evaluate

$$\int_0^4 \int_{y/4}^1 \frac{12}{(x^2 + 1)^4} dx dy \quad ,$$

by inverting the order of integration and evaluating the new iterated integral.

**Solution:** This type-II iterated integral can be written as a **double-integral**

$$\iint_D \frac{12}{(x^2 + 1)^4} dA \quad ,$$

where  $D$  is the type-II region

$$D = \{(x, y) \mid 0 \leq y \leq 4, y/4 \leq x \leq 1\} \quad .$$

This is a triangle whose vertices are  $(0, 0)$ ,  $(1, 0)$  and  $(1, 4)$ . Since  $x = y/4$  is the same as  $y = 4x$ , this same region can be written in type-I style

$$D = \{(x, y) \mid 0 \leq x \leq 1, 0 \leq y \leq 4x\} \quad ,$$

and the double-integral can be written as the type-I iterated integral

$$\int_0^1 \int_0^{4x} \frac{12}{(x^2 + 1)^4} dy dx \quad .$$

The **inner-integral** is

$$\int_0^{4x} \frac{12}{(x^2 + 1)^4} dy = \frac{12}{(x^2 + 1)^4} \int_0^{4x} dy = \frac{12}{(x^2 + 1)^4} (4x - 0) = \frac{48x}{(x^2 + 1)^4} \quad .$$

The **outside-integral** is

$$\int_0^1 \frac{48x}{(x^2 + 1)^4} dx \quad .$$

Doing the **substitution**  $u = x^2 + 1$  we get  $du = 2x dx$  so  $dx = du/(2x)$ . Also when  $x = 0$ ,  $u = 1$  and when  $x = 1$ ,  $u = 2$ , so our integral is

$$\begin{aligned} \int_1^2 \frac{48x}{(u)^4} \frac{du}{2x} &= \int_1^2 \frac{24}{(u)^4} du = \int_1^2 24u^{-4} du = 24 \left. \frac{u^{-3}}{-3} \right|_1^2 \\ &= \left. \frac{-8}{u^3} \right|_1^2 = \frac{-8}{2^3} - \frac{-8}{1^3} = -1 + 8 = 7 \quad . \end{aligned}$$

**Ans.:** 7.

2. Suppose that the **position** of a certain particle is given by

$$\mathbf{r}(t) = \langle e^t \cos t, e^t \sin t, e^t \rangle, 0 \leq t \leq \pi.$$

(a) (4 points) Find the **velocity** of the particle as a function of the time  $t$ .

(b) (9 points) Find the **length of the arc** traversed by the moving particle for  $0 \leq t \leq \pi$ .

**Solution of a):**

$$\mathbf{v}(t) = \mathbf{r}'(t) = \langle e^t(\cos t - \sin t), e^t(\sin t + \cos t), e^t \rangle$$

This is the **ans. to (a)**.

**Solution of b):**

$$\begin{aligned} |\mathbf{r}'(t)| &= e^t | \langle (\cos t - \sin t), (\sin t + \cos t), 1 \rangle | = e^t \sqrt{(\cos t - \sin t)^2 + (\sin t + \cos t)^2 + 1^2} \\ &= e^t \sqrt{\cos^2 t - 2 \sin t \cos t + \sin^2 t + \cos^2 t + 2 \sin t \cos t + \sin^2 t + 1^2} \\ &= e^t \sqrt{\cos^2 t + \sin^2 t + \cos^2 t + \sin^2 t + 1^2} = e^t \sqrt{3}. \end{aligned}$$

The arclength is

$$\int_0^\pi ds = \int_0^\pi |\mathbf{r}'(t)| dt = \int_0^\pi \sqrt{3} e^t dt = \sqrt{3} e^t \Big|_0^\pi = \sqrt{3}(e^\pi - e^0) = \sqrt{3}(e^\pi - 1).$$

**Ans. to (b):**  $\sqrt{3}(e^\pi - 1)$ .

3. (13 points) Find  $\frac{\partial f}{\partial r}$  and  $\frac{\partial f}{\partial s}$  as functions of  $r$  and  $s$ , if

$$f(x, y) = x^3 + 2xy + y^3 \quad ,$$

and the variables are related by  $x = r - s$  and  $y = r + s$ . You do not need to simplify!

**Solution:** By the chain-rule

$$f_r = (f_x)(x_r) + (f_y)(y_r) \quad ,$$

$$f_s = (f_x)(x_s) + (f_y)(y_s) \quad .$$

Here  $x_r = 1, x_s = -1, y_r = 1, y_s = 1, f_x = 3x^2 + 2y, f_y = 2x + 3y^2$ . So

$$f_r = (3x^2 + 2y)(1) + (2x + 3y^2)(1) = 3x^2 + 3y^2 + 2x + 2y \quad ,$$

$$f_s = (3x^2 + 2y)(-1) + (2x + 3y^2)(1) = -3x^2 + 3y^2 + 2x - 2y \quad ,$$

Finally, expressing everything in terms of  $(r, s)$ , we plug-in  $x = r - s$  and  $y = r + s$  to get

$$f_r = 3(r - s)^2 + 3(r + s)^2 + 2(r - s) + 2(r + s) \quad ,$$

$$f_s = -3(r - s)^2 + 3(r + s)^2 + 2(r - s) - 2(r + s) \quad .$$

The above is acceptable, since you weren't ask to simplify, but if you did you would get:

$$f_r = 6r^2 + 6s^2 + 4r \quad ,$$

$$f_s = 12rs - 4s \quad .$$

**Remark:** In this problem you don't need to use the chain-rule. We have

$$f = (r - s)^3 + 2(r - s)(r + s) + (r + s)^3 =$$

$$r^3 - 3r^2s + 3rs^2 - s^3 + 2r^2 - 2s^2 + r^3 + 3r^2s + 3rs^2 + s^3 = 2r^3 + 6rs^2 + 2r^2 - 2s^2 \quad .$$

Now we can do it **directly**:  $f_r = 6r^2 + 6s^2 + 4r$  and  $f_s = 12rs - 4s$ . Getting the **same answer**.

4. Let

$$f(x, y, z) = -x^2 + y^2 + z^2 - 1 \quad .$$

(a) (2 points) Compute  $\nabla f$ .

(b) (5 points) Find a normal to the level surface  $f(x, y, z) = 0$  at the point  $(1, 1, 1)$ , and give an equation for the tangent plane to that surface at that point.

(c) (6 points) Compute the directional derivative of  $f(x, y, z)$  at the point  $(1, 1, 1)$  in the direction  $\langle 1, 2, 2 \rangle$ .

**Sol. of (a):**  $\nabla f = \langle -2x, 2y, 2z \rangle$ .

**Sol. of (b):** A normal direction at that point is  $\nabla f(1, 1, 1) = \langle -2, 2, 2 \rangle$ . An equation for the normal line is  $\langle 1, 1, 1 \rangle + t\langle -2, 2, 2 \rangle$ .

An equation for the normal plane is

$$(-2)(x - 1) + 2(y - 1) + 2(z - 1) = 0 \quad ,$$

that simplifies to  $-x + y + z = 1$  or  $z = 1 + x - y$ .

**Sol. of (c):** Since  $|\langle 1, 2, 2 \rangle| = \sqrt{1^2 + 2^2 + 2^2} = 3$ , the unit vector in the direction of  $\langle 1, 2, 2 \rangle$  is  $\mathbf{u} = \langle 1/3, 2/3, 2/3 \rangle$ . The directional derivative  $D_{\mathbf{u}}f$  at  $(1, 1, 1)$  is  $\langle 1/3, 2/3, 2/3 \rangle \cdot \langle -2, 2, 2 \rangle = 2$ .

**Ans. to (c):** 2.

5. (13 points) Find  $\frac{\partial z}{\partial x}$  and  $\frac{\partial z}{\partial y}$  if

$$\sin(x + 2y + 3z) = 5xyz + 1 \quad .$$

**Solution:** First write the relationship as

$$\sin(x + 2y + 3z) - 5xyz - 1 = 0 \quad .$$

Here  $F(x, y, z) = \sin(x + 2y + 3z) - 5xyz - 1$  and we use the formulas for implicit differentiation

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} \quad ,$$
$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} \quad .$$

In this problem

$$F_x = \cos(x + 2y + 3z) - 5yz$$

$$F_y = 2 \cos(x + 2y + 3z) - 5xz$$

$$F_z = 3 \cos(x + 2y + 3z) - 5xy$$

$$\frac{\partial z}{\partial x} = -\frac{\cos(x + 2y + 3z) - 5yz}{3 \cos(x + 2y + 3z) - 5xy} \quad ,$$

$$\frac{\partial z}{\partial y} = -\frac{2 \cos(x + 2y + 3z) - 5xz}{3 \cos(x + 2y + 3z) - 5xy} \quad .$$

These are the **answers**.

6. (13 points) Use polar coordinates to compute the double integral

$$\int \int_D xy \, dA \quad ,$$

where

$$D = \{(x, y) \mid x^2 + y^2 \leq 4, x \geq 0, y \geq 0\} \quad .$$

(Hint: recall the trig identity  $\sin 2\theta = 2 \sin \theta \cos \theta$ )

**Solution:** Our region, in polar, is

$$D = \{(r, \theta) \mid 0 \leq r \leq 2, 0 \leq \theta \leq \pi/2\}$$

So the integral becomes

$$\begin{aligned} & \int_0^{\pi/2} \int_0^2 (r \cos \theta)(r \sin \theta) r \, dr \, d\theta \\ &= \left( \int_0^2 r^3 \, dr \right) \left( \int_0^{\pi/2} \cos \theta \sin \theta \, d\theta \right) \end{aligned}$$

Using the hint,  $\cos \theta \sin \theta = (1/2)\sin(2\theta)$ , so we have

$$\begin{aligned} &= \left( \int_0^2 r^3 \, dr \right) (1/2) \left( \int_0^{\pi/2} \sin(2\theta) \, d\theta \right) \\ &= \left( \frac{r^4}{4} \Big|_0^2 \right) \left( \frac{-\cos 2\theta}{4} \Big|_0^{\pi/2} \right) = 2 \quad . \end{aligned}$$

**Ans.:** 2.

7. (13 points) Use the transformation

$$x = 2u + v \quad , \quad y = u + 2v \quad ,$$

to evaluate the integral

$$\int \int_R (2x - y) dA$$

where  $R$  is the triangular region with vertices  $(0, 0)$ ,  $(2, 1)$ , and  $(1, 2)$ .

**Solution:** The Jacobian is 3. The new triangle has vertices  $(0, 0)$ ,  $(1, 0)$  and  $(0, 1)$ , so the region, in the  $uv$ -plane, is

$$R' = \{(u, v) \mid 0 \leq u \leq 1, 0 \leq v \leq 1 - u\}$$

Using algebra, the **integrand** becomes  $2x - y = 2(2u + v) - (u + 2v) = 4u + 2v - u - 2v = 3u$  and the transformed integral is

$$\int_0^1 \int_0^{1-u} (3u)(3) dv du = 9 \int_0^1 \int_0^{1-u} u dv du = 9 \int_0^1 u(1-u) du = 9 \int_0^1 (u - u^2) du = \frac{3}{2} \quad .$$

**Ans.:**  $\frac{3}{2}$ .



8. (13 points) By using Stokes' theorem, or otherwise, evaluate the line integral

$$\int_C \mathbf{F} \cdot d\mathbf{r} \quad ,$$

where  $\mathbf{F}$  is the vector field

$$\mathbf{F}(x, y, z) = \langle 2xy^2z^2, 2x^2yz^2, 2x^2y^2z \rangle \quad ,$$

and  $C$  is the **closed** curve going from  $(1, 0, 1)$  to  $(3, 4, 9)$ , and then from  $(3, 4, 9)$  to  $(-1, 4, 11)$ , and then from  $(-1, 4, 11)$  to  $(5, 2, 11)$  and finally from  $(5, 2, 11)$  back to the starting point  $(1, 0, 1)$ . Explain everything!

**Solution:**  $\text{curl } \mathbf{F} = \langle 0, 0, 0 \rangle$  (you do it!). By Stokes' Theorem  $\int_C \mathbf{F} \cdot d\mathbf{r} = \int \int_S \text{curl } \mathbf{F} \cdot d\mathbf{S}$ , but if the integrand is 0 the integral is 0.

**Ans.:** 0.

9.

(a) (4 points) Compute the surface integral

$$\iint_S 8 \, dS \quad ,$$

where  $S$  is the sphere  $(x - 1)^2 + (y + 4)^2 + (z - 9)^2 = 100$ .

(b) (4 points) Compute the triple integral

$$\iiint_E 30 \, dV \quad ,$$

where  $E$  is the ball  $\{(x, y, z) \mid (x - 1)^2 + (y + 4)^2 + (z - 9)^2 \leq 100\}$ .

(c) (4 points) Compute the line integral

$$\int_C 3 \, ds \quad ,$$

where  $C$  is the circumference of the region  $\{(x, y) \mid x^2 + y^2 \leq 4, y \geq 0\}$ .

**Sol.to (a):** This is 8 times the surface area of the given sphere that has radius 10 so it equals  $8(4\pi(10)^2) = 3200\pi$ .

**Sol.to (b):** This is 30 times the volume of the given sphere, so it equals  $30(4/3)\pi(10)^3 = 40000\pi$ .

**Sol.to (c):** This is 3 times the circumference of the the **semi-disc** of radius 2, that consists of the semi-circle of radius 2 and the base that is its diameter, the line segment between  $(-2, 0)$  and  $(2, 0)$ . So it equals  $3(2\pi + 2(2)) = 12 + 6\pi$ .

10. (12 points) Evaluate the iterated integral by converting it to polar coordinates

$$\int_0^1 \int_0^{\sqrt{1-x^2}} e^{x^2+y^2} dy dx \quad .$$

**Solution:** The region, in polar is,

$$D = \{(r, \theta) \mid 0 \leq \theta \leq \pi/2, 0 \leq r \leq 1\}$$

So the integral becom

$$\begin{aligned} \int_0^{\pi/2} \int_0^1 e^{r^2} r dr d\theta &= \left( \int_0^1 r e^{r^2} dr \right) \left( \int_0^{\pi/2} d\theta \right) \\ &= \left( (1/2) e^{r^2} \Big|_0^1 \right) (\pi/2) = \frac{\pi}{4} (e - 1) \quad . \end{aligned}$$

**Ans.:**  $\frac{\pi}{4}(e - 1)$ .

11. ( 12 points) Evaluate the surface integral

$$\int \int_S \sqrt{3} x dS \quad ,$$

where  $S$  is the triangular region with vertices  $(1, 0, 0), (0, 1, 0), (0, 0, 1)$ .

**Solution:** The surface is the plane passing through the three given points. It is  $x+y+z = 1$  (you do it!), so the surface explicitly is  $z = 1 - x - y$ . The projection of the triangle on the  $xy$ -plane is the triangle whose vertices are  $(0, 0), (1, 0), (0, 1)$ . So the floor-region (in type-I style) is

$$\{(x, y) \mid 0 \leq x \leq 1, 0 \leq y \leq 1 - x\} \quad .$$

The formula for a surface integral for a surface given explicitly ( $z = f(x, y)$ ) is:

$$\int \int_D F(x, y, z) \sqrt{1 + (z_x)^2 + (z_y)^2} dA \quad ,$$

where  $D$  is the floor region, and we plug-in for  $z, f(x, y)$ . Here there is no  $z$ , so the integral is

$$\int \int_D \sqrt{3} x \sqrt{1 + (-1)^2 + (-1)^2} dA = 3 \int_0^1 \int_0^{1-x} x dy dx = 3 \int_0^1 x(1-x) dx = 3 \int_0^1 (x-x^2) dx = \frac{1}{2} \quad .$$

**Ans.:**  $\frac{1}{2}$ .

12. (12 points) Determine whether or not the vector field

$$\mathbf{F}(x, y, z) = (e^x + yz)\mathbf{i} + (e^y + xz)\mathbf{j} + (e^z + xy)\mathbf{k}$$

is conservative. If it is conservative, find a function  $f$  such that  $\mathbf{F} = \nabla f$ .

**Solution:**  $\text{curl}\mathbf{F} = \langle 0, 0, 0 \rangle$  (you do it!), hence the vector field  $\mathbf{F}$  is conservative.

To find the potential function  $f$ , we need to find a function  $f$  such that

$$f_x = e^x + yz \quad , \quad f_y = e^y + xz \quad , \quad f_z = e^z + xy \quad ,$$

From  $f_x = e^x + yz$ , we get  $f = \int (e^x + yz) dx = e^x + xyz + g(y, z)$ , where  $g(y, z)$  is yet to be determined. From  $f_y = e^y + xz$  we get  $xz + g_y = e^y + xz$ . Using algebra, we get:  $g_y = e^y$ , so  $g = \int e^y dy = e^y + h(z)$ , where  $h(z)$  is yet to be determined. So, now we have  $f = e^x + e^y + xyz + h(z)$ .

Using  $f_z = e^z + xy$  we get  $xy + h'(z) = e^z + xy$ , so  $h'(z) = e^z$  and hence  $h(z) = e^z + C$ , but we get make  $C = 0$ , and we get that a potential function is

$$f = e^x + e^y + e^z + xyz \quad .$$

**Ans.:** The vector field  $\mathbf{F}$  is conservative, since  $\text{curl}\mathbf{F} = \mathbf{0}$ , and the potential function is  $f = e^x + e^y + e^z + xyz$ .

13. (12 points) By using Green's theorem, or otherwise, evaluate the line integral

$$\int_C e^y dx + 2xe^y dy \quad ,$$

where  $C$  goes from  $(0, 0)$  to  $(1, 0)$ , then from  $(1, 0)$  to  $(1, 1)$ , then from  $(1, 1)$  to  $(0, 1)$ , and then from  $(0, 1)$  back to  $(0, 0)$ .

**Solution:** Recall that Green's Theorem says that

$$\int_C P dx + Q dy = \int \int_R (Q_x - P_y) dA$$

where  $R$  is the region inside  $C$  and  $C$  is a closed curve traveled in the counterclockwise direction.

$$\int_C e^y dx + 2xe^y dy = \int \int_R (2e^y - e^y) dA = \int \int_R e^y dA$$

$R$  is the rectangle

$$R = \{(x, y) \mid 0 \leq x \leq 1, 0 \leq y \leq 1\} \quad ,$$

so our double-integral becomes the iterated integral

$$\int_0^1 \int_0^1 e^y dy dx = \int_0^1 (e - 1) dx = e - 1 \quad .$$

**Ans.:**  $e - 1$ .

14. (12 points) Show that the line integral

$$\int_C 2x \sin y \, dx + (x^2 \cos y - 3y^2) \, dy \quad ,$$

is independent of the path  $C$ , and evaluate it if  $C$  is *any* path from  $(1, 0)$  to  $(0, 2)$ .

**Solution:**

Here  $P = 2x \sin y$ ,  $Q = x^2 \cos y - 3y^2$ .  $P_y = 2x \cos y$ ,  $Q_x = 2x \cos y$ . Since  $Q_x = P_y$ , the vector-field  $\langle P, Q \rangle$  is conservative, and hence it makes sense to look for a potential function  $f(x, y)$  such that  $\nabla f = \langle P, Q \rangle$ , in other words  $f_x = 2x \sin y$ , and  $f_y = x^2 \cos y - 3y^2$ .

From  $f_x = 2x \sin y$  we get  $f = x^2 \sin y + g(y)$ . From  $f_y = x^2 \cos y - 3y^2$  we get  $x^2 \cos y + g'(y) = x^2 \cos y - 3y^2$  so  $g'(y) = -3y^2$  and so  $g(y) = -y^3$ . Going back to  $f = x^2 \sin y + g(y)$  we get that the potential function is

$$f(x, y) = x^2 \sin y - y^3 \quad .$$

By the **Fundamental Theorem for Line-Integrals** the value of the integral is  $f(\text{end}) - f(\text{start})$ , so

$$f(0, 2) - f(1, 0) = -8 - 0 = -8 \quad .$$

**Ans.:**  $-8$ .

15. (12 points) Evaluate

$$\int \int \int_B 5(x^2 + y^2 + z^2)^2 dV$$

where  $B$  is the ball

$$\{(x, y, z) \mid x^2 + y^2 + z^2 \leq 4\} \quad .$$

**Solution:** Converting to spherical coordinates we have

$$\int_0^\pi \int_0^{2\pi} \int_0^2 5(\rho^2)^2 \rho^2 \sin \phi \, d\rho \, d\theta \, d\phi$$

This equals

$$5 \int_0^\pi \int_0^{2\pi} \int_0^2 \rho^6 \sin \phi \, d\rho \, d\theta \, d\phi \quad .$$

By the separation trick this is

$$\left( 5 \int_0^\pi \sin \phi \, d\phi \right) \left( \int_0^2 \rho^6 \, d\rho \right) \left( \int_0^{2\pi} d\theta \right) = \frac{2560\pi}{7} \quad .$$

**Ans.:**  $\frac{2560\pi}{7}$ .



16. (12 points) Find the local maximum and minimum point(s), the local maximum and minimum values, and saddle point(s) of the function

$$f(x, y) = 6y^2 - 2y^3 + 3x^2 + 6xy \quad .$$

**Solution:**

$$f_x = 6x + 6y \quad , \quad f_y = 12y - 6y^2 + 6x \quad .$$

. For future reference:

$$f_{xx} = 6 \quad , \quad f_{xy} = 6 \quad , \quad f_{yy} = 12 - 12y \quad .$$

We have to solve the system

$$6x + 6y = 0 \quad , \quad 12y - 6y^2 + 6x = 0 \quad .$$

From the first equation we have  $y = -x$ . Plugging this into the second equation, we get  $-12x - 6x^2 + 6x = 0$ , so  $-6x^2 - 6x = 0$  so  $x^2 + x = 0$  which is  $x(x + 1) = 0$  that has two solutions:

$$\begin{aligned} x = 0 \quad y = -0 = 0 \quad ; \\ x = -1 \quad y = -(-1) = 1 \quad . \end{aligned}$$

So there are two critical points:  $(0, 0)$  and  $(-1, 1)$ .

At  $(0, 0)$ ,  $f_{xx} = 6$ ,  $f_{xy} = 6$ ,  $f_{yy} = 12$ , and so  $D = 6 \cdot 12 - 6^2 = 36 > 0$  and since  $f_{xx} > 0$ , this is a **local minimum point**. The value there is  $f(0, 0) = 0$ .

At  $(-1, 1)$ ,  $f_{xx} = 6$ ,  $f_{xy} = 6$ ,  $f_{yy} = 0$ , and so  $D = 6 \cdot 0 - 6^2 = -36 < 0$  and hence this is a **saddle point**.

**Ans.:**

Local Maximum Points: none ; Local Maximum Values: none.

Local Minimum Point:  $(0, 0)$  ; Local Maximum Value: 0.

Saddle points:  $(-1, 1)$ .